

CLAIMS

What is claimed is:

1. A method for displaying market information relating to a tradeable object being traded at an electronic exchange having an inside market with a highest bid price and a
5 lowest offer price, the method comprising:

dynamically displaying a first indicator in one of a plurality of locations in a bid display region, each location in the bid display region corresponding to a derivative of price value along a static value axis, the first indicator representing quantity associated with at least one order to buy the tradeable object at the highest bid price currently
10 available in the market;

dynamically displaying a second indicator in one of a plurality of locations in an ask display region, each location in the ask display region corresponding to a derivative of price value along the static value axis, the second indicator representing quantity associated with at least one order to sell the commodity at the lowest ask price currently
15 available in the market;

displaying the bid and ask display regions in relation to fixed derivative of price values positioned along the static value axis such that when the inside market changes, the derivative of price values along the static value axis do not move and at least one of the first and second indicators moves in the bid or ask display regions relative to the static
20 value axis;

displaying an order entry region comprising a plurality of locations for receiving commands to send trade orders, each location corresponding to a derivative of price value along the static value axis; and

in response to a selection of a particular location of the order entry region by a single action of a user input device, setting a plurality of parameters for a trade order relating to the tradeable object and sending the trade order to the electronic exchange.

2. The method of claim 1 further comprising displaying a numerical, graphical, or numerical and graphical representation of the derivative of price values along the common value axis.

3. The method of claim 1 wherein each of the derivative of price values are based through a common relationship on a different price.

4. The method of claim 3 wherein the common relationship is input through a graphical user interface.

5. The method of claim 3 wherein the derivative of price values comprise a net change and the common relationship comprises $Net\ change = (Value(s)\ at\ Current\ Point) - (Value(s)\ at\ Reference\ Point)$.

6. The method of claim 1 wherein the derivative of price values comprise yield, profit and loss, volatility, or momentum indicators.

7. The method of claim 1 wherein the derivative of price values are updated at predetermined intervals.

5 8. The method of claim 1 further comprising displaying a region for receiving a command to update the derivative of price values, wherein the derivative of price values are updated in response to a selection of the region with a user input device.

9. The method of claim 1 wherein the derivative of price values are updated in
10 response to detecting a programmed event.

10. The method of claim 1 further comprising displaying a plurality of bid and offer indicators in association with the derivative of price values, wherein each of the bid indicators represents a quantity available to buy the tradeable object and each of the offer
15 indicators represents a quantity available to sell the tradeable object.

11. The method of claim 10 further comprising:
consolidating the derivative of price values on the static value axis such that groups of two or more values are combined into consolidated value levels; and
20 consolidating the display of the plurality of bid and offer indicators into a plurality of consolidated bid and offer indicators so that each consolidated bid and offer indicator represents quantity associated with a the two or more values within a consolidated value level.

12. The method of claim 1 further comprising displaying a second set of values along the static value axis, wherein each of the second set of values corresponds to each of the derivative of price values on the value axis.

5

13. The method of claim 12 wherein each of the second set of values represents a price.

14. The method of claim 12 wherein each of the second set of values represents a
10 different derivative of a price.

15. A method for displaying market information relating to a tradeable object being traded at an electronic exchange having an inside market with a highest bid price and a lowest offer price, the method comprising:

15 calculating a plurality of price derivative values, wherein each of the plurality of price derivative values represents a change between a first number at a first point in time and at a second number at a second point in time;

dynamically displaying a first indicator in a location in a bid display region, the location in the bid display region corresponding to one of the plurality of price derivative
20 values, the first indicator representing quantity associated with at least one order to buy the tradeable object at the highest bid price currently available in the market; and

dynamically displaying a second indicator in a location in an ask display region, the location in the ask display region corresponding to one of the plurality of price

derivative values, the second indicator representing quantity associated with at least one order to sell the tradeable object at the lowest ask price currently available in the market.

16. The method of claim 15 wherein the first number represents a particular value of interest and the first point in time represents a designated time of interest.

17. The method of claim 16 wherein the first number represents a last traded price, a settlement price, a last bid price, a last ask price, a yield value, or a profit and loss value.

18. The method of claim 16 wherein the particular value of interest is input through a graphical user interface.

19. The method of claim 15 wherein the second number represents a second particular value of interest and the second point in time represents a second designated time of interest.

20. The method of claim 19 wherein the second number represents a last traded price, a settlement price, a last bid price, a last ask price, a yield value, or a profit and loss value.

21. The method of claim 19 wherein the second particular value of interest is input through a graphical user interface.

22. The method of claim 15 wherein the plurality of price derivative values in the bid and ask display regions are positioned along a static value axis.

23. The method of claim 22 wherein the bid and ask display regions are displayed in relation to fixed derivative of price values positioned along the static value axis such that
5 when the inside market changes, the derivative of price values along the static value axis do not move and at least one of the first and second indicators moves in the bid or ask display regions relative to the static value axis.

24. The method of claim 22 further comprising receiving a recentering command to
10 approximately center the first and second indicators in the bid and ask display regions.

25. The method of claim 22 further comprising displaying an order entry region comprising a plurality of locations for receiving commands to send trade orders, each location corresponding to a derivative of price value along the static value axis, and in
15 response to a selection of a particular location of the order entry region by a single action of a user input device, setting a plurality of parameters for a trade order relating to the tradeable object and sending the trade order to the electronic exchange.

26. The method of claim 15 wherein the plurality of price derivative values are
20 represented by numbers.

27. The method of claim 15 wherein the plurality of price derivative values are represented graphically.